

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

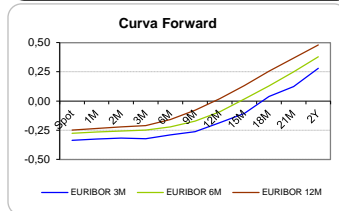
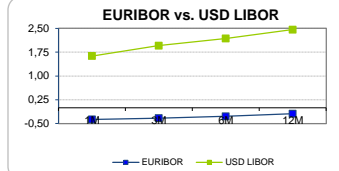
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RENTA FIXA

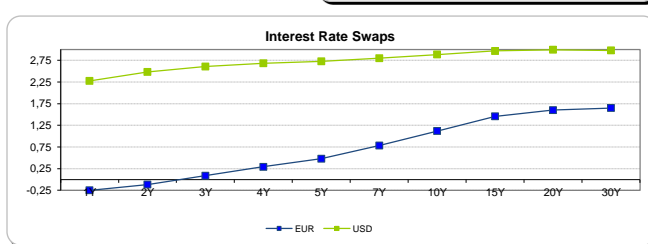
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,6312	1	7	0,4984	-0,7962
3M	-0,3280	0	0	3M	1,9563	1	21	0,5728	-0,7446
6M	-0,2710	0	1	6M	2,1819	1	25	0,6813	-0,6634
12M	-0,1900	0	0	12M	2,4597	1	24	0,8988	-0,5334

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2485	0	1	0,0160	0,8830	1,4310
2Y	-0,1160	0	2	0,2488	1,0350	1,5300
3Y	0,0860	0	5	0,4605	1,1739	1,6120
4Y	0,2930	0	8	0,6418	1,2800	1,6880
5Y	0,4780	-1	11	0,7984	1,3770	1,7540
7Y	0,7830	-1	15	1,0515	1,5410	1,8664
10Y	1,1190	-1	16	1,3275	1,7152	1,9664
15Y	1,4580	-1	15	1,5828	1,8433	2,0032
20Y	1,6030	-1	14	1,6824	1,8646	1,9612
30Y	1,6490	-1	11	1,6892	1,8077	1,8619

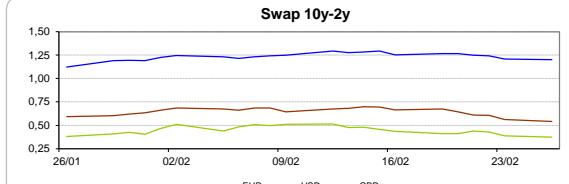
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2750	0	24	2,6802	2,8756	2,9190
2Y	2,4820	-3	23	2,7310	2,8817	2,9350
3Y	2,6090	-4	24	2,7630	2,8695	2,9565
4Y	2,6810	-5	24	2,7790	2,8895	2,9470
5Y	2,7280	-5	24	2,8270	2,8870	3,0251
7Y	2,8010	-5	24	2,8410	2,9240	3,0000
10Y	2,8840	-5	24	2,9260	2,9690	3,0190
15Y	2,9660	-5	23	2,9608	3,0180	3,0190
20Y	2,9940	-4	23	2,9600	3,0050	2,9940
30Y	2,9790	-4	22	2,9280	2,9400	2,9705

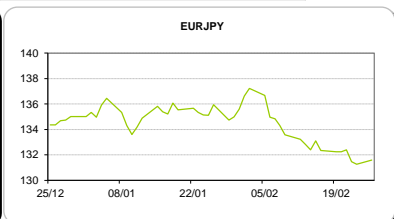
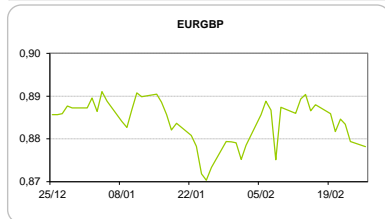


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,68	0,37	-2,47	OT 2Y	-0,040	-0,01	6,90
JETFUEL	664,83	18,33	6,08	OT 5Y	0,560	-0,03	16,10
DIESEL	599,21	10,83	-20,29	OT 10Y	1,996	-0,04	9,10
COBRE	7.110,00	-67,00	172,00	BUND 10Y	0,038	-0,08	4,20
ZINCO	3.517,75	-27,25	100,50	SCHATZ 2Y	0,025	0,23	-2,80
OURO	1.330,73	1,97	-18,97	T-NOTE 10Y	3,510	-1,17	16,80
TRIGO	474,50	10,25	20,75	T-NOTE 2Y	2,607	-1,55	7,70
LICENÇA C02	9,63	-0,18	0,54	GILT 10Y	1,699	-1,37	9,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,232	0,17%	-0,93%	1,2403	1,2492	1,2683
EUR/GBP	0,8782	0,14%	-0,55%	0,8807	0,8836	0,8899
EUR/JPY	131,6	-0,24%	3,31%	131,60	131,60	131,60
EUR/CHF	1,1542	-0,26%	0,59%	1,1530	1,1518	1,1492
EUR/BRL	3,9805	0,06%	-1,79%	4,0455	4,1130	4,2495
EUR/PLN	4,1699	0,07%	-0,91%	4,1896	4,2108	4,2557



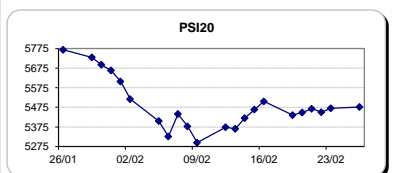
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2320	0,8782	131,60	1,1542	10,0324	7,4459	1,5612	1,56842	3,9805	9,6323
USD	0,8140	-	0,7176	106,955	0,9384	8,1682	6,0606	1,2707	1,2761	3,2381	7,8420

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,730	0,00	-8,53
BANCO BPI	1,212	0,00	3,32
BCP	0,2859	-0,07	5,11
CORT. AMORIM	10,260	-0,39	-0,39
CTT	3,394	-0,53	-3,22
EDP	2,799	-0,04	-2,98
EDP R	7,150	0,00	2,63
GALP	14,985	0,91	-2,22
J MARTINS	17,380	-1,22	7,32
MOTA ENGIL	4,015	1,13	9,61
NOS	5,030	-0,59	-8,23
PHAROL	0,232	2,43	-7,20
NAVIGATOR	4,476	1,27	5,27
REN	2,522	0,48	1,73
SEMAPA	19,700	3,79	10,71
SONAE CAP.	1,072	0,37	20,86
SONAE SGPS	1,211	-0,25	7,55

Maiores ganhos/perdas	
Título	Varição %
SEMAPA	3,79
PHAROL	2,43
NAVIGATOR	1,27
MOTA ENGIL	1,13
GALP	0,91
SONAE SGPS	-0,25
CORT. AMORI	-0,39
CTT	-0,53
NOS	-0,59
J MARTINS	-1,22



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.476,74	0,12%	1,64%	5.793,38	4.569,07
CAC40	5.344,26	0,51%	0,60%	5.567,03	4.806,49
ESTX 50 PR	3.463,18	0,63%	-1,16%	3.708,82	3.280,36
XTRA DAX	12.527,04	0,35%	-3,02%	13.596,89	11.722,35
S&P 500	2.769,15	0,79%	3,57%	2.872,87	2.322,25
IBEX 35	9.902,40	0,81%	-1,41%	11.184,40	9.383,10
NIKKEI 225	22.153,63	1,19%	-2,69%	24.129,34	18.224,68

